Curriculum Vitae Patrik Albin

1-4. Academic degrees and postdoctoral visits

I got my master's degree in engineering physics at Lund Institute of Technology 1985. In addition, I have university degrees in mathematics, art history as well as classical archeaology and ancient history.

I got my doctoral degree (PhD) in mathematical statistics in December 1987 at Lund Institute of Technology on a thesis titled "On extremal theory for nondifferentiable stationary processes" that was supervised by Georg Lindgren.

I got my docent degree in October 1992 at Lund Institute of Technology.

I have had post doctoral type of visits working with Robert Adler in Israel 1989, working with Stamatis Cambanis and Ross Leadbetter in Chapel Hill 1990, and working with Robert Adler again in Israel 1991. All these three visits had a duration of two months each.

I have had visits as guest researcher with Ross Leadbetter in Chapel Hill 1997, 1998 and 1999, and with Gennady Samorodnitsky in Cornell 2000. All these four visits had a duration of two to three months each.

In addition, I have had a variety of shorter visits as guest researcher at various other places.

5-6. Present academic appointment and previous academic appointments

I am employed as lecturer/docent (associate professor) at Mathematical Sciences at Chalmers University of Technology from 1993 until present. I have been supported first by NFR and later by VR to do research 35-45 % of my working time the first thirteen or so years of this time. After that, the last few years, my employer has paid for me to have time to do research 30-35 % of my working time

After I got my doctoral degree in December 1987 I had a temporary appointment 1988 as lecturer in Lund with 50 % time to do research. After this I had a post doctoral appointment 1989-1992 with 75 % time to do research, also in Lund.

8. Supervised doctoral thesises

I have supervised the doctoral thesis of Anders Muszta titled "Contributions to numerical solutions of stochastic differential equarions" on which he got his doctoral degree in April 2005, the doctoral thesis of Erik Brodin titled "Extreme value statistics and quantile estimation with applications in finance and insurance" (together with Holger Rootzén) on which he got his doctoral degree in March 2007, and the doctoral thesis of Mattias Sundén (formerly Mattias Bengtsson) titled "Some Markov processes in finance and kinetics" (together with Bernt Wennberg) on which he got his doctoral degree in September 2008.

I have supervised the licentiate thesises of the above mentioned students Anders Muszta, Erik Brodin and Mattias Sundén, as well as the licentiate thesis of Ulrika Trolle titled "On Lévy processes in mathematical finance" on which she got her licentiate degree at the School of Economics and Commerical Law in Gothenburg in June 2007 and the licentiate thesises of Jan Lennartsson titled "Modelling percipitation in Sweden

using multiple step Markov chains and a composite model" (together with Anastassia Baxevani) on which he got his licentiate degree in December 2008.

In addition I have supervised 50 or so master's thesis projects that have been completed the last decade.

Presently I am the supervisor of the doctoral studies of Jan Lennartsson (who is on parenthal leave, but who is doing some research work anyway) as well as of 5 or so ongoing master's thesis projects.

Invited Speaker

I have been invited speaker at the following international conferences:

Workshop on Mathematical Modelling in Finance and Telecommunications, Åbo Finland, August 2000.

Symposium on Stochastic Partial Differential Equations & Related Topics 2000–2001: Workshop on Lévy Processes, Coventry England, April 2001.

23rd European Meeting of Statisticians, Funchal Portugal, August 2001.

Long Range Dependence, Heavy Tails and Rare Events, Copenhagen Denmark, May 2002.

73rd Annual Meeting of the Institute of Mathematical Statistics IMS, Gothenburg, August 2010.

Awards

Pedagogical price at Chalmers 1999.